This article was downloaded by: On: 24 January 2011 Access details: Access Details: Free Access Publisher Taylor & Francis Informa Ltd Registered in England and Wales Registered Number: 1072954 Registered office: Mortimer House, 37-41 Mortimer Street, London W1T 3JH, UK



## Journal of Macromolecular Science, Part A

Publication details, including instructions for authors and subscription information: http://www.informaworld.com/smpp/title~content=t713597274

# Application of Continuous Thermodynamics to The Stability of Polymer Systems. IV

Joachim Bergmann<sup>a</sup>; Herbert Teichert<sup>a</sup>; Horst Kehlen<sup>b</sup>; Margit T. Rätzsch<sup>b</sup> <sup>a</sup> Mathematics Department, Pedagogical University Halle-Köthen, Halle, PSF, Germany <sup>b</sup> Institute of Physical Chemistry Technical University Merseburg, Merseburg, Geusaer Str., Germany

To cite this Article Bergmann, Joachim , Teichert, Herbert , Kehlen, Horst and Rätzsch, Margit T.(1992) 'Application of Continuous Thermodynamics to The Stability of Polymer Systems. IV', Journal of Macromolecular Science, Part A, 29: 4, 371 - 379

To link to this Article: DOI: 10.1080/10101329208052167 URL: http://dx.doi.org/10.1080/10101329208052167

## PLEASE SCROLL DOWN FOR ARTICLE

Full terms and conditions of use: http://www.informaworld.com/terms-and-conditions-of-access.pdf

This article may be used for research, teaching and private study purposes. Any substantial or systematic reproduction, re-distribution, re-selling, loan or sub-licensing, systematic supply or distribution in any form to anyone is expressly forbidden.

The publisher does not give any warranty express or implied or make any representation that the contents will be complete or accurate or up to date. The accuracy of any instructions, formulae and drug doses should be independently verified with primary sources. The publisher shall not be liable for any loss, actions, claims, proceedings, demand or costs or damages whatsoever or howsoever caused arising directly or indirectly in connection with or arising out of the use of this material.

# APPLICATION OF CONTINUOUS THERMODYNAMICS TO THE STABILITY OF POLYMER SYSTEMS. IV

JOACHIM BERGMANN and HERBERT TEICHERT

Mathematics Department Pedagogical University Halle – Köthen D-O-4002 Halle, PSF 763, Germany

HORST KEHLEN and MARGIT T. RÄTZSCH\*

Institute of Physical Chemistry Technical University Merseburg D-O-4200 Merseburg, Geusaer Str., Germany

### ABSTRACT

A method for establishing in the framework of continuous thermodynamics the stability criteria for multiple critical states of increasing order is presented. The method applies to a relatively general class of Gibbs free energy relations for polymer solutions: The function replacing the  $\chi$ -term in the classic Flory-Huggins theory is permitted to depend on a finite number of moments of the polymer distribution so as to embrace most Gibbs free energy relations used in practice. In this way, determinant criteria for multiple critical states are formulated that are analogous in structure to those in traditional (discrete) thermodynamics. However, the dimension of the determinants is reduced from N (number of polymer species) to n (number of moments taken into account).

#### INTRODUCTION

The well-known determinant criterion for an *m*-fold critical point in an N + 1 component system reads (compare, e.g., [1]):

$$D_j = 0; \quad j = 0, \dots, m$$
  
 $D_{m+1} \neq 0$  (1)

where the determinant  $D_0$  is given by

$$D_{0} = \begin{vmatrix} \frac{\partial^{2}G}{\partial X_{1}^{2}} & \frac{\partial^{2}G}{\partial X_{1}} \frac{\partial X_{2}}{\partial X_{2}} & \cdots & \frac{\partial^{2}G}{\partial X_{1}} \frac{\partial X_{N}}{\partial X_{N}} \\ \frac{\partial^{2}G}{\partial X_{N}} \frac{\partial^{2}G}{\partial X_{1}} & \frac{\partial^{2}G}{\partial X_{2}} \frac{\partial^{2}G}{\partial X_{2}} & \cdots & \frac{\partial^{2}G}{\partial X_{N}} \frac{\partial^{2}G}{\partial X_{N}} \\ \frac{\partial^{2}G}{\partial X_{N}} \frac{\partial^{2}G}{\partial X_{1}} & \frac{\partial^{2}G}{\partial X_{N}} \frac{\partial^{2}G}{\partial X_{2}} & \cdots & \frac{\partial^{2}G}{\partial X_{N}} \frac{\partial^{2}G}{\partial X_{N}} \end{vmatrix}$$
(2)

and the other determinants result successively from

$$D_{j} = \begin{pmatrix} \frac{\partial D_{j-1}}{\partial X_{1}} & \frac{\partial D_{j-1}}{\partial X_{2}} & \cdots & \frac{\partial D_{j-1}}{\partial X_{N}} \\ \frac{\partial^{2}G}{\partial X_{2}} & \frac{\partial^{2}G}{\partial X_{2}} & \frac{\partial^{2}G}{\partial X_{2}} & \cdots & \frac{\partial^{2}G}{\partial X_{2}} & \frac{\partial^{2}G}{\partial X_{N}} \\ \frac{\partial^{2}G}{\partial X_{N}} & \frac{\partial^{2}G}{\partial X_{N}} & \frac{\partial^{2}G}{\partial X_{N}} & \frac{\partial^{2}G}{\partial X_{N}} & \frac{\partial^{2}G}{\partial X_{N}} \\ \frac{\partial^{2}G}{\partial X_{N}} & \frac{\partial^{2}G}{\partial X_{N}} & \frac{\partial^{2}G}{\partial X_{N}} & \frac{\partial^{2}G}{\partial X_{N}} & \frac{\partial^{2}G}{\partial X_{N}} \\ \frac{\partial^{2}G}{\partial X_{N}} & \frac{\partial^{2}G}{\partial X_{N}} & \frac{\partial^{2}G}{\partial X_{N}} & \frac{\partial^{2}G}{\partial X_{N}} \\ \frac{\partial^{2}G}{\partial X_{N}} & \frac{\partial^{2}G}{\partial X_{N}} & \frac{\partial^{2}G}{\partial X_{N}} & \frac{\partial^{2}G}{\partial X_{N}} \\ \frac{\partial^{2}G}{\partial X_{N}} & \frac{\partial^{2}G}{\partial X_{N}} & \frac{\partial^{2}G}{\partial X_{N}} & \frac{\partial^{2}G}{\partial X_{N}} \\ \frac{\partial^{2}G}{\partial X_{N}} & \frac{\partial^{2}G}{\partial X_{N}} & \frac{\partial^{2}G}{\partial X_{N}} & \frac{\partial^{2}G}{\partial X_{N}} \\ \frac{\partial^{2}G}{\partial X_{N}} & \frac{\partial^{2}G}{\partial X_{N}} & \frac{\partial^{2}G}{\partial X_{N}} & \frac{\partial^{2}G}{\partial X_{N}} \\ \frac{\partial^{2}G}{\partial X_{N}} & \frac{\partial^{2}G}{\partial X_{N}} & \frac{\partial^{2}G}{\partial X_{N}} \\ \frac{\partial^{2}G}{\partial X_{N}} & \frac{\partial^{2}G}{\partial X_{N}} & \frac{\partial^{2}G}{\partial X_{N}} \\ \frac{\partial^{2}G}{\partial X_{N}} & \frac{\partial^{2}G}{\partial X_{N}} & \frac{\partial^{2}G}{\partial X_{N}} & \frac{\partial^{2}G}{\partial X_{N}} \\ \frac{\partial^{2}G}{\partial X_{N}} & \frac{\partial^{2}G}{\partial X_{N}} & \frac{\partial^{2}G}{\partial X_{N}} & \frac{\partial^{2}G}{\partial X_{N}} \\ \frac{\partial^{2}G}{\partial X_{N}} & \frac{\partial^{2}G}{\partial X_{N}} & \frac{\partial^{2}G}{\partial X_{N}} \\ \frac{\partial^{2}G}{\partial X_{N}} & \frac{\partial^{2}G}{\partial X_{N}} & \frac{\partial^{2}G}{\partial X_{N}} \\ \frac{\partial^{2}G}{\partial X_{N}} & \frac{\partial^{2}G}{\partial X_{N}} & \frac{\partial^{2}G}{\partial X_{N}} \\ \frac{\partial^{2}G}{\partial X_{N}} & \frac{\partial^{2}G}{\partial X_{N}} & \frac{\partial^{2}G}{\partial X_{N}} \\ \frac{\partial^{2}G}{\partial X_{N}} & \frac{\partial^{2}G}{\partial X_{N}} & \frac{\partial^{2}G}{\partial X_{N}} \\ \frac{\partial^{2}G}{\partial X_{N}} & \frac{\partial^{2}G}{\partial X_{N}} & \frac{\partial^{2}G}{\partial X_{N}} \\ \frac{\partial^{2}G}{\partial X_{N}} & \frac{\partial^{2}G}{\partial X_{N}} & \frac{\partial^{2}G}{\partial X_{N}} \\ \frac{\partial^{2}G}{\partial X_{N}} & \frac{\partial^{2}G}{\partial X_{N}} & \frac{\partial^{2}G}{\partial X_{N}} \\ \frac{\partial^{2}G}{\partial X_{N}} & \frac{\partial^{2}G}{\partial X_{N}} & \frac{\partial^{2}G}{\partial X_{N}} \\ \frac{\partial^{2}G}{\partial X_{N}} & \frac{\partial^{2}G}{\partial X_{N}} & \frac{\partial^{2}G}{\partial X_{N}} \\ \frac{\partial^{2}G}{\partial X_{N}} & \frac{\partial^{2}G}{\partial X_{N}} & \frac{\partial^{2}G}{\partial X_{N}} \\ \frac{\partial^{2}G}{\partial X_{N}} & \frac{\partial^{2}G}{\partial X_{N}} & \frac{\partial^{2}G}{\partial X_{N}} \\ \frac{\partial^{2}G}{\partial X_{N}} & \frac{\partial^{2}G}{\partial X_{N}} & \frac{\partial^{2}G}{\partial X_{N}} \\ \frac{\partial^{2}G}{\partial X_{N}} & \frac{\partial^{2}G}{\partial X_{N}} & \frac{\partial^{2}G}{\partial X_{N}} \\ \frac{\partial^{2}G}{\partial X_{N}} & \frac{\partial^{2}G}{\partial X_{N}} & \frac$$

Here G is the molar Gibbs free energy and  $X_1, X_2, \ldots, X_N$  are the independent mole fractions of the system  $(X_0 + X_1 + \ldots + X_N = 1)$ . For polymer solutions, it is more convenient to imagine all molecules to be divided into segments of equal size and to use segment-molar quantities instead of molar ones. Substituting in Eqs. (2) and (3) the segment-molar Gibbs free energy  $\overline{G}$  for G and the independent segment fractions  $\psi_1, \psi_2, \ldots, \psi_N$  for  $X_1, X_2, \ldots, X_N$ , the critical point criterion retains the form of Eq. (1). The main problem in treating polymer solutions is the size of the determinants because, owing to the polydispersity of all synthetic polymers, N is a very large number.

This paper aims at reducing the problem to the case where, in the classic Flory-Huggins expression for  $\overline{G}$ , the  $\chi$ -term is replaced by a function  $\overline{G}^E$  according to (*R*-gas constant, *T*-temperature, *P*-pressure)

$$\frac{\overline{G}^{E}}{RT} = \Gamma(T, P, \overline{r}_{1}, \ldots, \overline{r}_{n})$$
(4)

i.e., where  $\overline{G}^{E}$  depends on the polymer distribution only by *n* moments

$$\overline{r}_i = \sum_{j=1}^N r_j^{k_j} \psi_j; \quad i = 1, 2, ..., n$$
 (5)

Here  $r_i$  is the segment number, and the exponents  $k_i$  are real numbers.

Fundamental investigations of this problem were published by Irvine and Gordon [2], who showed that, in this case,  $D_0$  and  $D_1$  also depend only on a limited number of moments. In this way, the dimension of the determinants to be considered could be reduced drastically by transition to an equivalent thermodynamic system possessing the same values of those moments that are necessary for calculating the critical state [3, 4]. The present authors [5, 6], on the basis of continuous thermodynamics, formulated determinants with the dimension n, |Q|, and  $|Q_1|$ , characterizing the critical states of polymer solutions. These considerations could be generalized to the critical states of polymer blends [7].

In these papers the question was not discussed whether the critical point considered is a simple or a multiple one or whether or not it is stable. Important results on these problems were presented by Solc et al. [8, 9] restricted to the Flory-Huggins model; i.e.,  $\Gamma$  depends on only one moment  $\bar{r}_1$ , the zero-th moment  $(k_1 = 0)$ :  $\overline{G}^E/$   $RT = \Gamma(T, P, \psi_0) = \chi(T, P)\psi_0(1 - \psi_0)$ . This model was also the first one which was generalized to polydisperse polymer solutions in the framework of continuous thermodynamics [1].

In the present paper the technique used there and in [10] for establishing successively the stability criteria for multiple critical states with increasing order will prove to be suitable for generalization to a continuous treatment. Three equivalent criteria for multiple critical states – a transformation criterion, a variation criterion, and a determinant criterion – will be considered on the discrete basis. But only the second one may easily be transformed to continuous thermodynamics, which is based on the direct application of a continuous distribution density function W(M) in the thermodynamic calculations. Here W(M) dM gives the relative segment fraction of all polymer species with segment numbers between M and M + dM. After neglecting linear terms,  $\overline{G}$  in continuous thermodynamics is given by

$$\frac{\overline{G}}{RT} = \frac{\psi_0 \ln \psi_0}{r_0} + \int \frac{\psi W \ln (\psi W)}{r} \, dM + \Gamma \tag{6}$$

where  $\psi_0$  and  $r_0$  are segment fraction and segment number of the solvent, respectively,  $\psi$  is the overall segment fraction of the polymer, and r = r(M) is the segment number of the polymer species identified by M. In this paper all integrals are to be taken over the total occurring M-interval. Of course, in continuous thermodynamics the moments are given by

$$\overline{r}_i = \int r^{k_i} \psi W \, dM; \qquad i = 1, 2, \ldots, n \tag{7}$$

To avoid thrusting the thermodynamic relations into the background by presenting voluminous mathematical proofs, only the outline of the mathematical derivations will be given. The interested reader will find the details in [11].

#### DISCRETE TREATMENT

In the discrete case, higher-order stability criteria possess many common features with extremum conditions sufficient for functions of several variables: A stable or metastable critical point corresponds to a degenerate local minimum of  $\overline{G}$ . In this section such extreme conditions will be developed; then the question arises whether they may be transformed to continuous thermodynamics.

By means of the transformation

$$h_i = \lambda_i h_1^{(1)} + (1 - \delta_{1i}) h_i^{(1)} \text{ with } h_i = d\psi_i (i = 1, \dots, N)$$
(8)

(where  $\delta_{ij} = 1$  if i = j and  $\delta_{ij} = 0$  otherwise), we showed [10] that the sign of the Taylor expansion of  $\overline{G}$  up to fourth-order terms depends, near the critical point, on the sign of a quadratic form of the quantities  $h_1^{(1)^2}, h_2^{(1)}, \ldots, h_n^{(1)}$  leading to a sufficient stability criterion for a simple stable critical point in the form  $D_0 = 0$ ,  $D_1 = 0, D_2 > 0$ . For  $D_2 < 0$  it is a simple unstable critical point, and for  $D_2 = 0$  a multiple critical point.

In this paper the multiplicity and the stability will be studied. To this end, the higher-order partial derivatives of  $\overline{G}$  at the critical point are needed. For brevity, the following symbols are introduced

#### BERGMANN ET AL.

$$a(\nu) = a(\nu, \psi) = \frac{\partial^{|\nu|} \overline{G}(T, P, \psi_1, \dots, \psi_N)}{\partial \psi_1^{\nu_1} \dots \partial \psi_N^{\nu_N}}$$
(9)

where  $\nu$  is a multi-index  $\nu = (\nu_1, \ldots, \nu_N)$  with  $|\nu| = \sum_{i=1}^{N} \nu_i$ , and  $\psi$  means (only in this section) the vector of independent mole fractions  $\psi = (\psi_1, \ldots, \psi_N)$ . Using the unit vectors  $e_p = (0, \ldots, 1, 0, \ldots, 0)$   $(p = 1, \ldots, N; 1)$  is situated at the *p*-th position), we may write  $\nu = \sum_{p=1}^{N} \nu_p e_p$ . In this way, e.g., the derivative  $\partial^{|\nu|} \overline{G}(T, P, \psi_1, \ldots, \psi_N) / \partial \psi_1^3 \partial \psi_4$  becomes a  $(3e_1 + e_4, \psi)$ . The general stability criterion is formulated in terms of the symmetrical matrices

$$A^{(k)} = \begin{pmatrix} \binom{2k+1}{k} & \frac{1}{a^{(k)}} ((2k+2)e_1) & a^{(k)} ((k+1)e_1 + e_2 & \cdots & a^{(k)} ((k+1)e_1 + e_N) \\ \frac{a^{(k)}((k+1)e_1 + e_2)}{a^{(k)}((k+1)e_1 + e_N)} & a^{(2e_2)} & - & - & \cdots & a^{(e_2 + e_N)} \\ \frac{a^{(k)}((k+1)e_1 + e_N)}{a^{(e_2 + e_N)}} & a^{(e_2 + e_N)} & \cdots & a^{(2e_N)} \end{pmatrix}$$
(10)

Here  $a^{(0)} = a$  (i.e.,  $A^{(0)}$  equals the matrix of the second-order partial derivatives) and  $a^{(k)}(v)$  may be calculated successively according to the formula

$$a^{(k)}(\nu) = \sum \frac{\nu_i!}{(\nu_1 - k |\tau|)!\tau!} \prod_{j=2}^{N} \left( \frac{\lambda_j^{(k-1)}}{k!\lambda_1} \right)^{\tau_j} a^{(k-1)}(\nu + \tau - k |\tau|e_1), \quad (11)$$

where the summation is to be taken over all indexes  $\tau = (0, \tau_2, \ldots, \tau_N)$  obeying  $\nu_1 - k |\tau| \ge 0$ . Furthermore,  $\lambda_j^{(k-1)} = (-1)^{j+1} |A_j^{(k-1)}|$ , and  $A_j^{(k-1)}$  means the matrix obtained from  $A^{(k-1)}$  by neglecting the first row and the *j*-th column; i.e.,  $\lambda_j^{(k-1)}$  is the cofactor of  $a^{(k-1)} (ke_1 + e_j)$  in  $A^{(k-1)}$ . Finally,  $\lambda_i^{(0)} = \lambda_i$  and  $\tau! = \prod_{i=2}^N \tau_i!$ . In this paper the assumption is made that all functions are differentiable as often as needed to calculate the needed expressions.

The quantity decisive for stability considerations is the nonlinear part of the segment-molar Gibbs free energy  $\overline{G}$ . Designating the critical composition by  $\psi^0$  and introducing

$$\Delta \overline{\overline{G}} = \overline{\overline{G}}(\psi) - \overline{\overline{G}}(\psi^0) - \nabla \overline{\overline{G}}(\psi^0)(\psi - \psi^0)$$
(12)

the stability criterion may be expressed in the following form:

Criterion I: If (1)  $A_1^{(0)}(\psi^0)$  is positive definite, (2)  $|A^{(k)}(\psi^0)| = 0$  for k = 0, 1, ..., m - I, (3)  $a^{(k)}((2k + 1)e_1; \psi^0) = 0$  for k = 0, 1, ..., m, and (4)  $|A^{(m)}(\psi^0)| > 0$ , then there exists a region around  $\psi_0$  such that  $\Delta \overline{G} > 0$  for all  $\psi \neq \psi^0$  within this region; i.e.,  $\psi^0$  is a local minimum point of  $\Delta \overline{G}$ .

In the language of thermodynamics, this means that in  $\psi^0$  a (2m - 1)-fold stable critical state exists. Due to the complexity of the recursion formula Eq. (11), this criterion is not convenient for the user. Therefore, equivalent and more convenient statements were derived. To this end, the determinant  $|A^{(0)}(\psi)|$  is expanded with respect to the first row,  $d_0(\psi) = \sum_{i=1}^N \lambda_i a(e_1 + e_i; \psi)$ , and the directional derivatives in the direction given by the vector  $l = (\lambda_1, \ldots, \lambda_N)$  are calculated successively. This leads to

#### STABILITY OF POLYMER SYSTEMS. IV

Criterion II: Eqs. (2), (3), (4) in Criterion I are equivalent to (IIa)  $d_k(\psi^0) = 0$  for k = 0, 1, ..., 2m + 1(IIb)  $d_{2m+2}(\psi^0) > 0$ 

Finally, there is a third way of calculating based on consideration of the following determinants

$$D_{0}(\psi) = |A^{(0)}(\psi)|$$

$$D_{j+1}(\psi) = \begin{vmatrix} \frac{\partial D_{j}(\psi)}{\partial \psi_{1}} & \cdots & \frac{\partial D_{j}(\psi)}{\partial \psi_{N}} \\ \frac{a(e_{2} + e_{1})}{a(e_{N} + e_{1})} & \cdots & \frac{a(e_{2} + e_{N})}{a(2e_{N})} \end{vmatrix}$$
(13)

Then the criterion is

Criterion III: Eqs. (2), (3), (4) in Criterion I are equivalent to (IIIa)  $D_k(\psi^0) = 0$  for k = 0, 1, ..., 2m + 1(IIIb)  $D_{2m+2}(\psi^0) > 0$ 

Whereas the equivalency of Criteria II and III may easily be shown by induction, the proof of the equivalency of Criteria I and II needs wider algebraic reformulations, including remarks 4.1-4.3 in [12].

The following points are important to permit the transition to the continuous case:

 $-d_{i+1}(\psi)$  may be calculated as a simple differential in the direction 1 (Gateaux differential), i.e.,

$$d_{i+1}(\psi) = \lim_{t \to 0} \frac{d_i(\psi + tl) - d_i(\psi)}{t} = \delta d_i(\psi; l);$$
(14)

 $d_0$  equals the second differential of  $\overline{G}/RT$ , i.e.,

$$d_0(\psi) = \delta^2 \overline{G}(\psi; l) / RT \tag{15}$$

- For  $A_1$  - positive definite, |A| = 0 the vector l introduced above may be characterized in the following way: If  $s(h) = \sum_{i,j=1}^{N} a(e_i + e_j) h_i h_j$ , then the relation

$$\min s(h) = s(h^0) \tag{16}$$

holds if and only if a number  $\alpha$  exists obeying  $h^0 = \alpha l$ .

#### CONTINUOUS TREATMENT

This section aims at establishing by continuous thermodynamics a criterion for stable critical states of polymer solutions described by momentum-dependent  $\overline{G}_{e}$ -relations. The last two remarks of the preceding section permit the transforma-

tion of Criterion II to the continuous case where  $\overline{G}$  is given by Eq. (6). As shown earlier [6],  $d(\psi W)^0 = -r(M)\psi W(M) \sum_{i,j=1}^n r(M)^{k_i} c_{ij} y_j^0$  now bears the minimum property of Eq. (16), resulting in

$$\delta^2 \, \overline{\overline{G}} \, (T, P, \psi W; d(\psi W)^0) = 0 \tag{17}$$

Here  $y^0$  is the solution of Qy = 0 (under the assumption rank Q = n - 1, Q-positive semidefinite) with

$$Q = \overline{R}^{-1} + C, C = (c_{ij})_{i,j=1}^{n}, c_{ij} = \frac{\partial^2 \Gamma'}{\partial \overline{r}_i \partial \overline{r}_j}, \Gamma' = \Gamma + \psi_0 r_0^{-1} \ln \psi_0$$
  
$$\overline{R} = (\overline{r}_{i,j})_{i,j=1}^{n}, \overline{r}_{ij} = \int (r(M))^{k_i} + {}^{k_j+1} \psi W(M) \, dM$$
(18)

Furthermore, the elements of the matrix  $\overline{R}^{-1}$ , which is the inverse of  $\overline{R}$ , will be designated by  $\hat{r}_{ij}$ . In Eq. (18)  $\psi_0$  and  $\psi$  are the segment fraction of the solvent and the overall segment fraction of all polymer species, respectively;  $r_0$  and r are the segment number of the solvent and of the individual polymer species, respectively; W is the normalized and  $\psi$  W the nonnormalized distribution density function of the polymer, M designates the polymer species.

Without restricting the generality, the matrix Q, which is obtained from Q by neglecting the first row and the first column, may be assumed to have full rank:  $|\overline{Q}| \neq 0$ . In this way the vector  $y^0$  may be considered to be a function of  $\psi W$  in a certain region around the spinodal point investigated, and generally we may write  $Qy = \alpha (|Q|/|\overline{Q}|, 0, ..., 0)^T$  with  $\alpha$  arbitrarily real. According to  $Q = \overline{R}^{-1} + C$ , the quantity  $d(\psi W)^0$  may be written as  $d(\psi W)^0 = r(M)\psi W(M) \sum_{i,j=1}^n (r(M))^{k_i} \hat{r}_{ij} y^0_{j}$ .

This equality holds exactly for the spinodal points. In their regions discussed above, the term  $-\alpha r(M)\psi W(M) |Q|/|\overline{Q}|$  has to be added on the right-hand side. This term vanishes at the spinodal for multiple critical points, including a certain number of variations in the point investigated. Hence, for stability considerations, this additional term may be neglected. In this way we obtain

$$\delta^2 \, \overline{\overline{G}}_{RT} \, (\psi W; d(\psi W)^0) \, = \, \sum_{i,j=1}^n \, q_{ij} \, y_i^0 \, y_j^0 \, = \, \langle Q y^0, y^0 \rangle \, = \, f_0(\psi W) \tag{19}$$

 $f_0$  corresponds to  $d_0$  in the discrete case.

In an earlier paper [6] the critical point was calculated by means of the relation  $\delta^3 \overline{G}/RT (\psi W; d(\psi W)^0) = 0$  since it could be shown that for all  $\psi W$  obeying  $|Q(\psi W)| = 0$  this relation applies if and only if  $|Q_1| = 0$ . This statement may be included in the general treatment by showing that for all  $\psi W$  obeying  $|Q(\psi W)| = 0$  the equivalency applies:  $f_1(\psi W) = \delta f_0(\psi W; d(\psi W)^0) = 0$  if and only if  $|Q_1| = 0$ . Indeed, forming the first differential of  $f_0$  with respect to  $d(\psi W)^0$  we obtain  $\delta f_0 = \langle \delta Q y^0, y^0 \rangle + 2 \langle Q y^0, \delta y^0 \rangle$ . (To abbreviate, in differentials with respect to  $d(\psi W)^0$  from now on the increase will not be specified explicitly). Since  $\langle Q y^0, \delta y^0 \rangle = (\alpha |Q|/|\overline{Q}|)\delta \alpha \equiv 0$  and  $\delta \hat{r}_{ij} = -\sum_{p,d,e,f}^n \bar{r}_{def} \hat{r}_{id} \hat{r}_{je} \hat{r}_{pf} y_p^0$  (according to  $\overline{R R^{-1}} = I$  and, hence,  $\delta \overline{R^{-1}} = -\overline{R^{-1}} \delta(\overline{R}) \overline{R^{-1}}$ ), we obtain with  $\delta c_{ij} = \sum_{p=1}^n c_{ijp} y_p^0$ 

$$f_1(\psi W) = \sum_{i,j,p=1}^n (c_{ijp} - \sum_{d,e,f=1}^n \bar{r}_{def} \hat{r}_{id} \hat{r}_{je} \hat{r}_{pf}) y_i^0 y_j^0 y_p^0$$
(20)

According to [6], at the spinodal the right-hand side may also be written in the form  $\alpha^3 |Q|/|\overline{Q}|^2$  proving the statement.

For further considerations the differential  $\delta f_1$  is important, reading

$$f_{2}(\psi W) = \delta f_{1} = \frac{3}{|\overline{Q}|} \begin{vmatrix} \frac{1}{3} & q_{1111}^{(1)} & q_{112}^{(1)} & \cdots & q_{11n}^{(1)} \\ q_{112}^{(1)} & \\ \vdots & \overline{Q} \\ q_{11n}^{(1)} \end{vmatrix}$$
with  $q_{1111}^{(1)} = \sum_{i,j,p,k=1}^{n} q_{ijpk} y_{i}^{0} y_{j}^{0} y_{p}^{0} y_{k}^{0}, q_{11k}^{(1)} = \sum_{i,j=1}^{n} q_{kij} y_{i}^{0} y_{j}^{0} y_{j}^{0}$ 
where  $q_{ijp} = \hat{r}_{ijp} + c_{ijpk}$  and  $q_{ijpk} = \hat{r}_{ijpk} + c_{ijpk}$ 
with  $\hat{r}_{ijp} = -\sum_{d,e,f=1}^{n} \overline{r}_{def} \hat{r}_{id} \hat{r}_{je} \hat{r}_{pf}$ 
and  $\hat{t}_{ijp} = \sum_{d,e,f=1}^{n} (-\overline{t}_{ijp} + \sum_{j=1}^{n} (-\overline{t}_{ijp} - \sum_{j=1}^{n} (-\overline{t}_{ijp} - \sum_{j=1}^{n} (-\overline{t}_{ijp} - \sum_{j=1}^{n} (-\overline{t}_{ijpk} - \sum_{j=1}^{n} (-\overline{t}_{$ 

and  $r_{ijpk} = \sum_{d,e,f,s=1} (-r_{defs} + \sum_{u,r=1} (r_{deu}r_{ifs} + r_{dfu}r_{ies} + r_{efu}r_{ids})\tilde{r}_{ul})\tilde{r}_{id}\tilde{r}_{je}\tilde{r}_{pf}\tilde{r}_{ks}$ Here the higher-order partial derivatives of the (extended) function  $\Gamma'$  occur, i.e.,  $c_{i_1,\dots,i_s} = \partial^s \Gamma' / (\partial \bar{r}_{i_1} \dots \partial \bar{r}_{i_s})$ , and the higher-order moments  $\bar{r}_{i_1,\dots,i_s} = \int$ 

 $c_{i_1,\ldots,i_s} = d^{-1} r^{-1} (dr_{i_1} \ldots dr_{i_s})$ , and the higher-order moments  $r_{i_1,\ldots,i_s} = j$  $r_{r_1}^{k_1+\ldots+k_1+s-1} \psi W dM$ . On this basis, the following sufficient stability criterion for critical states of polymer solutions may be derived:

Stability Criterion: If Q-positive semidefinite, rank Q = n - 1and if (1)  $f_0 = 0$ , (2)  $f_1 = 0$ , (3)  $f_2 > 0$  then the thermodynamic system is stable or metastable at the critical point.

The form of this criterion is similar to considerations of the discrete case (e.g., compare  $f_i$  and  $d_i$ ). In an analogous way it may be shown that Criterion III also has an equivalent for momentum-dependent excess parts. Let us define matrices  $Q_i$  by

Here the D-derivative of the determinant  $|Q_{i-1}|$  is to be performed in columns applying  $\frac{Dq_{ij}}{D\overline{r}_p} = q_{ijp}$ ,  $\frac{Dq_{ijp}}{D\overline{r}_k} = q_{ijpk}$  etc. Then the equivalent criterion becomes

Eqs. (1), (2), (3) in the Stability Criterion are equivalent to (1) |Q| = 0, (2)  $|Q_1| = 0$ , (3)  $|Q_2| > 0$ 

So far, criteria for *simple* critical states have been derived. However, the method presented here also permits the successive formulation of sufficient determinant criteria for higher-order critical states. Starting with  $|Q_2| = 0$  or  $f_2 = 0$ , the quantities  $\delta f_2 = f_3$  and  $\delta f_3 = f_4$  may be calculated. If  $f_3 = 0$  and  $f_4 > 0$ , then the multiple critical point may be shown to be stable or metastable. In analogy to  $f_2$ , determinants corresponding to  $f_3$  and  $f_4$  may be formulated:

$$f_{3} = \frac{\alpha^{5}}{|\overline{Q}|^{4}} |Q_{3}| ; \qquad f_{4} = \frac{\alpha^{6}}{|\overline{Q}|^{5}} |Q_{4}|$$
(23)

Successive derivations lead to the following general and sufficient criterion:

General Stability Criterion: If Q-positive semidefinite,

C

rank Q = n - 1 and if (1)  $|Q_j| = 0$  (j = 0, 1, ..., 2m - 1) (2)  $|Q_{2m}| > 0$  (m - positive, integer) then the (2m - 1) fold critical point is stable or metastable

Defining the derivative  $D/D\bar{r}_i$  for momentum-dependent excess parts in an appropriate way, this criterion reproduces the form of Criterion III. This enables us to consider *n*-rowed determinants (typically *n* is not larger than 5) instead of *N*-rowed determinants (usually *N* is of the order of 1000). In this way the computing expense and numerical problems (rounding errors) are reduced drastically, especially if all the moments may be calculated analytically.

#### DISCUSSION

The question is how many moments of the distribution density function  $\psi W$  are needed to apply the criteria  $|Q_s| = 0$  (or > 0) if  $\Gamma'$  contains *n* different moments. Obviously, the answer depends on which moments influence  $\Gamma'$ . To point this out more clearly, let us define  $\bar{r}_i$  in this subsection by

$$\overline{r}_i = \int r^i \, \psi W \, dM; \qquad i = 1, 2, \dots, n \tag{24}$$

The answer to our question becomes simple for n = 1: In this case  $\Gamma' = \Gamma'(\bar{r}_0)$ resulting in  $Q_s = Q_s(\bar{r}_0, \bar{r}_1, \ldots, \bar{r}_{s+1})$ ; i.e.,  $Q_s$  depends on s + 2 different moments. In a similar simple way the cases  $\Gamma' = \Gamma'(\bar{r}_0, \ldots, \bar{r}_n)$ ,  $\Gamma' = \Gamma'(\bar{r}_0, \bar{r}_{-1}, \ldots, \bar{r}_{-n})$ , and  $\Gamma' = \Gamma'(\bar{r}_{-1}, \bar{r}_0, \bar{r}_1, \ldots, \bar{r}_n)$ ,  $n \ge 1$ , may be treated. The results are  $Q_s = Q_s(\bar{r}_0, \bar{r}_1, \ldots, \bar{r}_{s(n+1)+2n+1})$ ,  $Q_s = Q_s(\bar{r}_{s+1}, \bar{r}_s, \ldots, \bar{r}_{-(s+2)(n-1)-1})$ , and  $Q_s = Q_s(\bar{r}_{-1}, \bar{r}_0, \ldots, \bar{r}_{(s+2)n+s+1})$ , respectively; i.e.,  $Q_s$  depends on (s + 2)(n + 1), (s + 2)n + 1, and (s + 2)(n + 1) + 1 consecutive moments, respectively. Hence, the generalization of the truncation theorem dating back to Irvine and Gordon [2] reads:

If  $\Gamma'$  depends on  $\overline{r}_0, \ldots, \overline{r}_n$  then all thermodynamic systems with equal moments  $\overline{r}_0, \ldots, \overline{r}_{s(n+1)+2n+1}$  (s > 1) possess the same stability behavior in an (s - 1)-fold critical state.

#### STABILITY OF POLYMER SYSTEMS. IV

For a given number *n* of different moments  $\overline{r}_k$  occurring in  $\Gamma'$ , the maximum number of moments occurring in  $Q_s$  equals  $\binom{n+s+2}{n} - 1$ , as may easily be shown by induction. This number is reached, for example, if  $\Gamma' = \Gamma'(\overline{r}_{k_1}, \ldots, \overline{r}_{k_n})$  with  $k_t$ 

 $= \frac{(s+2)^{t}-1}{s+1} - 1, (t = 1, ..., n).$  Thus, if  $\Gamma'$  depends on three moments, the number of moments necessary to establish the stability of a *simple* critical point (s

= 2) varies between 9 (for  $\Gamma' = \Gamma'(\bar{r}_{-1}, \bar{r}_0, \bar{r}_1)$ ) and, say, 34 (for  $\Gamma' = \Gamma(\bar{r}_0, \bar{r}_4, \bar{r}_{20})$ ). For a threefold critical point (s = 4) these numbers are 13 and 83, respectively.

This example shows that the truncation method (i.e., replacing a multicomponent system by a system with a small number of components with the same values of the relevant moments) comes relatively soon to the bounds of practicality if multiple critical points are to be considered.

#### REFERENCES

- D. Browarzik, H. Kehlen, M. T. Rätzsch, and J. Bergmann, J. Macromol. Sci. - Chem., A27, 549 (1990).
- [2] P. Irvine, and M. Gordon, Proc. Roy. Soc. Lond., A375, 397 (1981).
- [3] P. Irvine, Ph.D. thesis, University of Essex, 1979.
- [4] H. Galina, M. Gordon, P. Irvine, and L. A. Kleintjens, Pure Appl. Chem., 54, 365 (1982).
- [5] S. Beerbaum, J. Bergmann, H. Kehlen, and M. T. Rätzsch, Proc. Roy. Soc. Lond., A406, 63 (1986).
- [6] S. Beerbaum, J. Bergmann, H. Kehlen, and M. T. Rätzsch, *Ibid.*, A414, 103 (1987).
- [7] S. Beerbaum, J. Bergmann, H. Kehlen, and M. T. Rätzsch, J. Macromol. Sci. - Chem., A24, 1445 (1987).
- [8] K. Solc, L. A. Kleintjens, and R. Koningsveld, *Macromolecules*, 17, 573 (1984).
- [9] K. Šolc and K. Battjes, *Ibid.*, 18, 220 (1985).
- [10] J. Bergmann, H. Kehlen, M. T. Rätzsch, and H. Teichert, Z. Phys. Chemie (Leipzig), 271, 869 (1990).
- [11] H. Teichert, Ph.D. thesis, Halle, 1991.
- [12] J. Bergmann, H. Kehlen, and M. T. Rätzsch, Z. Angew. Math. Mech., 65, 343 (1985).

Received May 30, 1991 Revision received September 23, 1991